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ADMISSIBLE TRANSLATES FOR SUBGAUSSIAN MEASURES

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Abstract: Zinn [6] asks whether it is true that every stable measure with the spectral measure vanishing on finite-dimensional sets has no admissible translates. It turns out that the answer is "no". Precisely, the author shows that the distribution of $X\sqrt{\theta}$ is a measure which is stable, has non-trivial admissible translates and its spectral measure vanishes on finite-dimensional sets (X denotes a Gaussian vector and θ is a p-stable random variable concentrated on $(0, \infty)$).

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